

A combined method for variational inequalities with monotone operators

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Abstract

A relaxation iterative method is suggested for variational inequalities whose basic operator is the sum of a single- and a multi-valued operator. The parameters of the method are chosen by iteration of the generalized splitting technique. The method is proved to converge in the case of monotone operators. Linear convergence of the method is established under additional assumptions. Copyright © 1999 by MAK "Haya/Interperiodica".
